

ABSTRACT

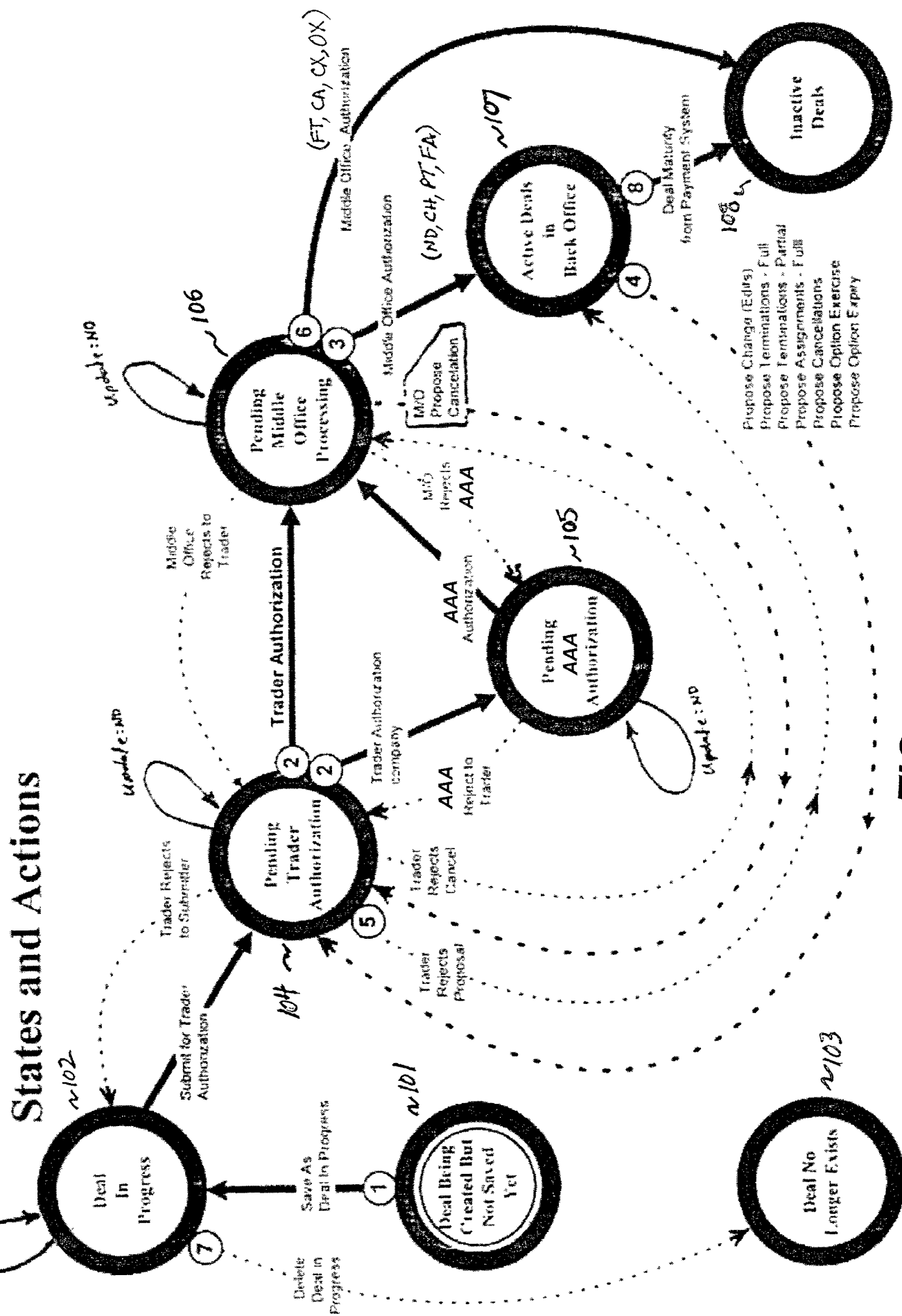
A trade capture system is provided which includes a first computer having an interface for capturing executed trade data, a second computer for  
5 accepting the captured trade data and performing middle and back office processing on the same, and a communication channel for communicating the captured trade data between the first and second computers.

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NY\_MAIN 138966 v 1

09764782-011704

# Structured Deal



**FIG. 1**

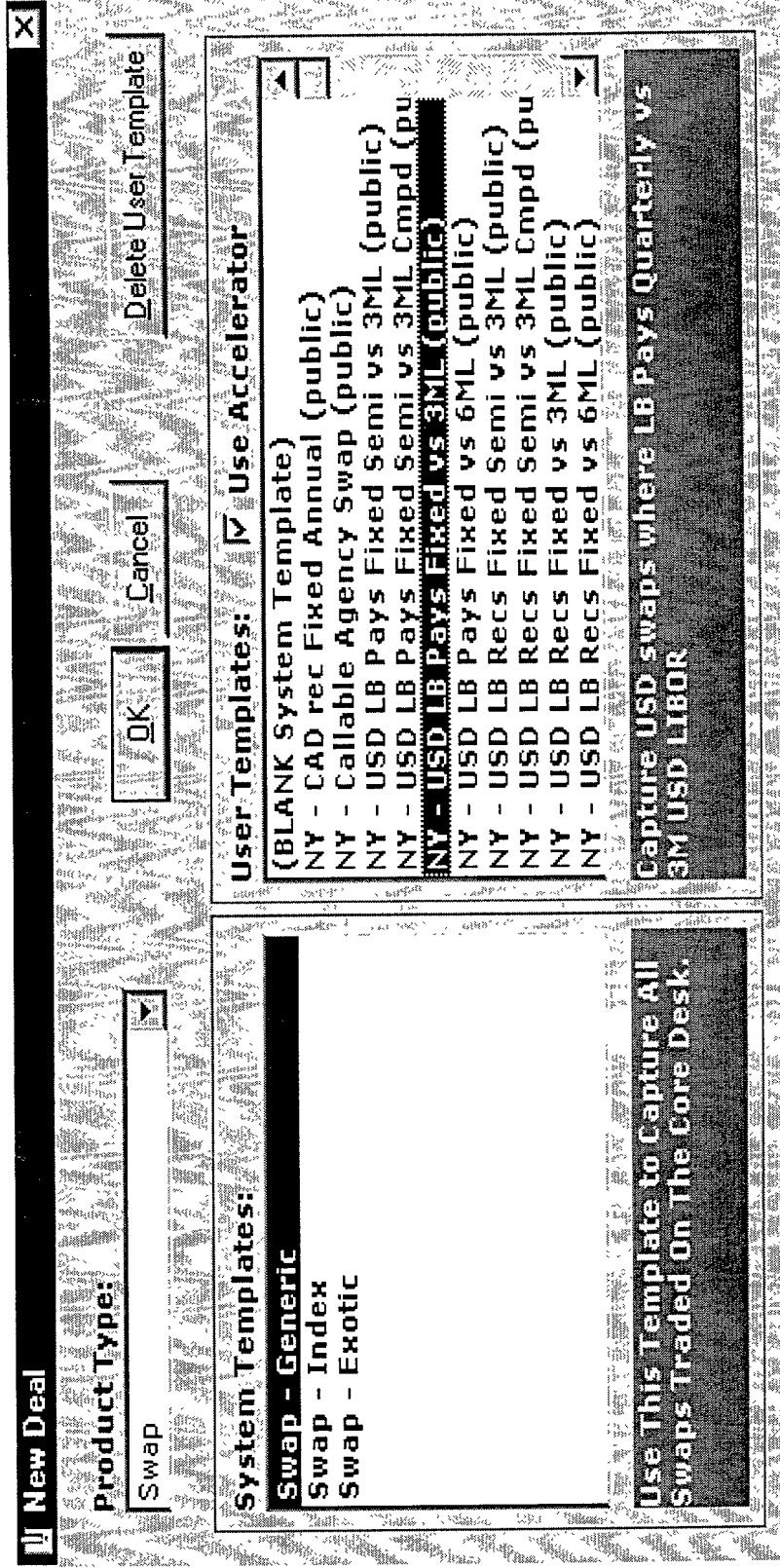


FIG. 2

Swap Accelerator for NY - USD LB Pays Fixed vs 3ML (public)

Party A

ID: 11293LBSF

Name: AAA

Party B

ID: 

Browse...

Name: 

Browse...

Branch: 

Browse...

Dates

Trade:

Effective: 

2000

Maturity: 

2001

☒ Mat Adjusts

Pays Fixed

Party A

Operations

Party A Leg

Party B Leg

Notional:

Fixed Rate: 

%

Floating Spread: 

bps

Brokerage

Submit

FIG. 3

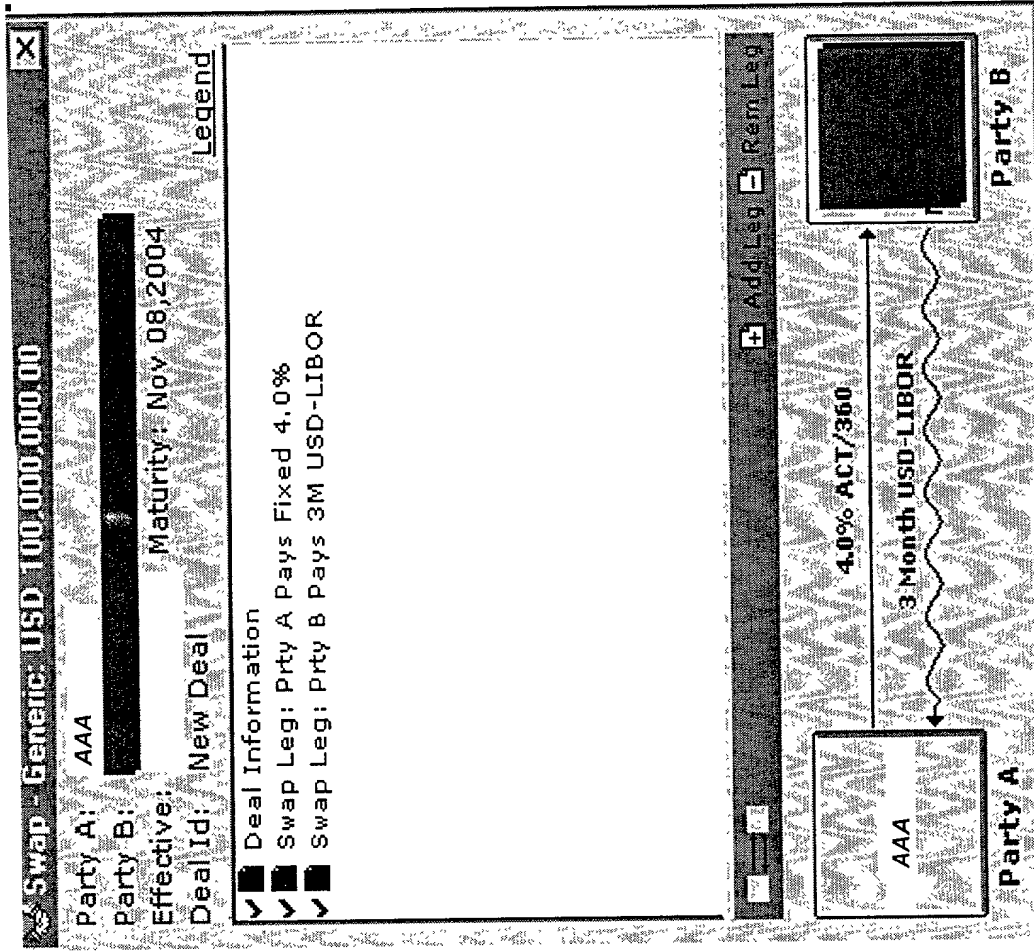


FIG. 4

<b>FX SWAP 30% FLOW Pays Fixed EUR</b>	
<b>Dates</b> Effective: <input type="text"/>	Maturity: <b>Nov 08, 2004</b>
<input checked="" type="checkbox"/> Party A <input type="checkbox"/> Party B	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating
Currency / Notional <b>USD</b> <b>100,000,000.00</b>	<input type="checkbox"/> Exchange
<b>Rate</b>	
Fixed: <b>4.00000 %</b>	<input type="checkbox"/> Step <input type="checkbox"/> Zero Coupon
Day Count: <b>ACT/360</b>	<input checked="" type="checkbox"/> Period End Dates Adjust
Payment Terms Frequency: <b>Quarterly</b>	First Payment: <b>Feb 08, 2000</b>
<input type="checkbox"/> Pmt Rule	<input type="checkbox"/> Stubs

FIG. 5

Swap Leg: Prty B Pays 3M USD-LIBOR									
<b>Dates</b>		Effective: <input type="text"/>		Maturity: <input type="text" value="Nov 08.2004"/>		<input checked="" type="checkbox"/> Adjustment			
<b>Obligation</b>		<input checked="" type="radio"/> Party A		<input checked="" type="radio"/> Party B		<input type="radio"/> Fixed		<input checked="" type="radio"/> Floating	
<b>Currency / Notional</b>		<input type="text" value="USD"/>		<input type="text" value="100,000,000.00"/>		<input type="text" value="Exchange"/>		<input type="text" value="Operations"/>	
<b>Rate</b>									
<b>Maturity</b>		<input type="text" value="3 Month"/>		<b>Floating Index</b>		<input type="text" value="USD-LIBOR"/>		<b>Source</b>	
		<input type="text" value="ACT/360"/>		<b>Spread</b>		<input type="text" value="bps"/>		<b>Initial Rate (Excl Spread)</b>	
<b>Day Count</b>		<input type="text" value="ACT/360"/>		<b>Period End Dates Adjust</b>		<input checked="" type="checkbox"/>		<input type="text" value="Emb. Floor"/>	
		<input type="text" value="Schedule"/>						<input type="text" value="Emb. Cap"/>	
<b>Payment Terms</b>		<b>Frequency</b>		<input type="text" value="Quarterly"/>		<b>Day</b>		<input type="text" value="8"/>	
		<input type="text" value="First Payment"/>		<input type="text" value="Feb 08.2000"/>				<input type="text" value="Stubs"/>	
<b>Reset Terms</b>		<b>Frequency</b>		<input type="text" value="Quarterly"/>		<b>Day</b>		<input type="text" value="8"/>	
		<input type="text" value="Reset Rule"/>		<input type="text" value="Compounding"/>				<input type="text" value="Averaging"/>	

FIG. 6

Submit To

Desk

NY Special Client Middle Office

Attn:

☐ Signed Confirm a High Priority Workflow Message:

Additional Notifications

☐ E-mail

☐ SmartTicket FYI

☐ NT Notification

☒ Attach Deal

Who's Here?

Message:

Message:

Individuals


Desks

Authorize

Cancel

**FIG. 7**





**Risk Management Details**

**Deal Id:** 39115

**Risk State:** Verified


**Deal Version:** 8

**Risk Status:** Approved

**Risk System:**

**Received:**

Risk Item	Value
MTM	11,011,742.51
PV01	38,346.93
RMSDealIds	185089L//

 previous




FIG. 8

Deal Filter

Choose a Saved Query from the list below and press Run... or press New to create a new query:

In Back Today  
In AAA Today  
In Aaa Today  
In Trading Today  
T+1 Changes  
T+1 Full Assignment  
T+1 Full Terminations  
T+1 New Deals  
T+1 Option Exercise  
T+1 Partial Terminations

Orig. Office:

Risk Loc:

Product Type:

Ccy/Notional:

Index:

(Party A) Id:

Name:

(Party B) Id:

Name:

Created By:

State:

Trading Desk:

Action Type:

Risk Mgmt ID:

Optional Ref ID:

Confirm Deal No:

Global Deal ID:

Ticker Symbol:

Trade Date:

Effective Date:

Maturity Date:

Create Date:

M/O Auth Date:

Update Date:

Broker Fees:

Sales Credits:

Collateral:

SmartTkt/Hist:

Latest Action

Active Status

Party A

Party B

St/Historical

Deal Id

Product

Currency

Notional

Trade Date

Effective Date

Maturity Date

Risk Mgmt Id

State

Residing Locati

Trader

Marketer

Originating Offi

Risk Location

Confirm Deal N

Creator

Last Updated

Broker Name

Broker Fee

Broker Fee Ccy

STP Indicator

Run

Close

Save

Save As...

Delete

New

Set Columns

Latest Action Any Action

**FIG. 9**

Deal Workflow History

Workflow History for Global Deal Id 39115

Cancel

From Ver	From State	Action Performed	To Ver	To State	Performed By	Performed On
0	Deal In Progress	Deal Created	0	Deal In Progress		
1	Pending Trader Authorization	Submit for trader authorization	1	Pending Trader Authorization		
2	Pending Trader Authorization	Updated	2	Pending Trader Authorization		
3	Pending Middle Office Processing	Approved. Send to middle office	3	Pending Middle Office Processing		
4	Pending Middle Office Processing	Updated	4	Pending Middle Office Processing		
5	Pending Risk Processing	STP to Risk System	5	Pending Risk Processing		
6	Pending Middle Office Processing	STP Rejected	6	Pending Middle Office Processing		
7	Pending Middle Office Processing	Updated	7	Pending Middle Office Processing		
8	Pending Risk Processing	STP to Risk System	8	Pending Risk Processing		
8	Pending Risk Processing	STP Approved Verified	9	Pending Middle Office Processing		
9	Pending Middle Office Processing	Approved. Sent to back office	10	In Back Office		

Compare

Version 7

Version 10

FIG. 10

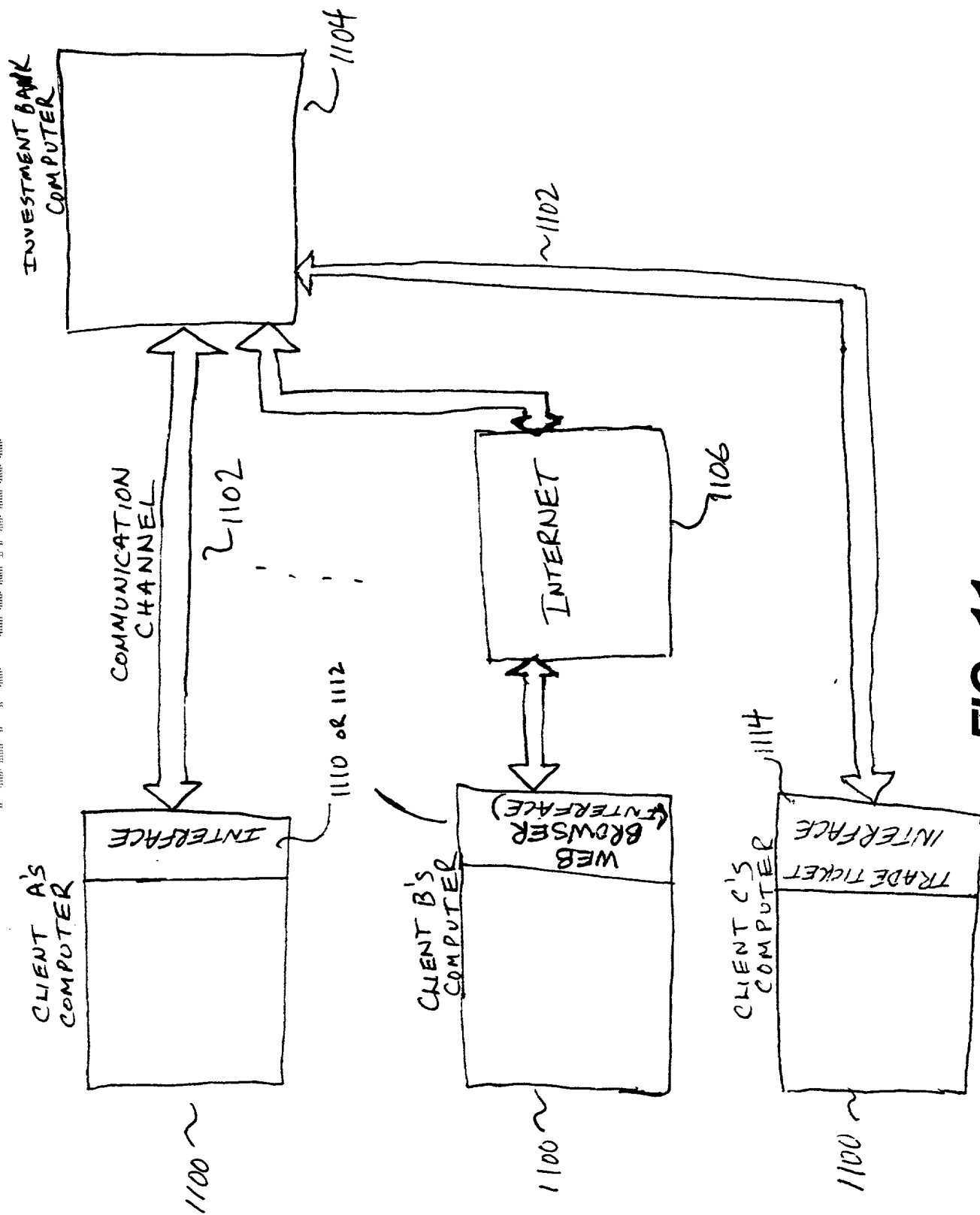


FIG. 11